

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 August 31, 2013

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,647,876.66	12,234,996.90	2.3%
AA Rated	28,246,681.85	27,919,700.80	5.2%
A Rated	46,112,777.14	46,469,503.88	8.6%
Total Corporate Securities	86,007,335.65	86,624,201.58	16.0%
Mortgage-Backed Securities	240,802,844.11	243,840,061.96	45.2%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	10,910,239.33	10,503,613.49	1.9%
AAA-Rated CMBS	10,910,239.33	10,503,613.49	
U.S. Government Agency Securities	61,670,483.44	61,566,911.00	11.4%
U.S. Treasury Securities	112,282,651.33	114,110,644.80	21.1%
Accrued Interest		1,948,774.03	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	21,394,923.84	21,394,923.84	4.0%
TOTAL PORTFOLIO	\$ 533,068,477.70	\$ 539,989,130.70	100.0%
Net Income		\$ 944,085.09 *	
Net Income to be Distributed		\$ 1,065,829.39	
Realized Capital Gain/Loss		\$ (78,302.47)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).